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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 15/03/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 15-Mar-18			Any day expiry	2	3,961	3,961,000.00	0.00
£ / R 15-Mar-18			Any day expiry	1	38	38,000.00	0.00
€ / R 15-Mar-18			Any day expiry	1	63	63,000.00	0.00
AU\$ / R 15-Mar-18			Any day expiry	1	4	4,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	72	116,193	116,193,000.00	0.00
\$ / R MAXI 19-Mar-18			Foreign Exchange Future	3	15	1,500,000.00	0.00
£ / R 19-Mar-18			Foreign Exchange Future	32	17,553	17,553,000.00	0.00
€ / R 19-Mar-18			Foreign Exchange Future	32	54,128	54,128,000.00	0.00
AU\$ / R 19-Mar-18			Foreign Exchange Future	2	500	500,000.00	0.00
CHF / R 19-Mar-18			Foreign Exchange Future	8	1,217	1,217,000.00	0.00
QUANTO € / \$ 19-Mar-18			Foreign Exchange Future	2	190	1,900,000.00	0.00
\$ / R 26-Mar-18			Any day expiry	2	13,594	13,594,000.00	0.00
\$ / R 17-Apr-18			Any day expiry	1	1,005	1,005,000.00	0.00
\$ / R 18-Jun-18	11.80	P	Foreign Exchange Future	83	48,834	48,834,000.00	0.00
£ / R 18-Jun-18			Foreign Exchange Future	26	15,438	15,438,000.00	0.00
€ / R 18-Jun-18			Foreign Exchange Future	36	52,580	52,580,000.00	0.00
AU\$ / R 18-Jun-18			Foreign Exchange Future	1	1	1,000.00	0.00
CAD/ R 18-Jun-18			Foreign Exchange Future	1	10	10,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
CHF / R 18-Jun-18			Foreign Exchange Future	9	2,483	2,483,000.00	0.00
QUANTO € / \$ 18-Jun-18			Foreign Exchange Future	2	190	1,900,000.00	0.00
\$ / R 27-Jul-18			Any day expiry	1	1,345	1,345,000.00	0.00
\$ / R 17-Sep-18			Foreign Exchange Future	6	11,509	11,509,000.00	0.00
€ / R 17-Sep-18			Foreign Exchange Future	1	4,945	4,945,000.00	0.00
\$ / R 14-Dec-18	13.00	C	Foreign Exchange Future	2	3,000	3,000,000.00	0.00
£ / R 14-Jun-19			Foreign Exchange Future	2	24,604	24,604,000.00	0.00
<b>Total Futures</b>				<b>326</b>	<b>368,900</b>	<b>373,805,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>3</b>	<b>4,500</b>	<b>4,500,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>329</b>	<b>373,400</b>	<b>378,305,000.00</b>	<b>0.00</b>